

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	11/30/2007
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$618,753,119	\$1,018,983,620
% of total pool	37.78%	62.22%
Portfolio Duration*	0.302	1.670
Index Duration*	0.386	1.699
% of index	78.15%	98.29%
Weighted Average Days to Maturity	110	654
Earned Income Yield	5.109%	5.114%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		